



Stochastic Optimization

By Vadim I. Arkin

Springer Jun 1986, 1986. Taschenbuch. Book Condition: Neu. 244x170x41 mm. This item is printed on demand - Print on Demand Neuware - InhaltsangabeA martingale approach to partially observable controlled stochastic systems.- On the limiting distribution of extremum points for certain stochastic optimization models.- The structure of persistently nearly-optimal strategies in stochastic dynamic programming problems.- On the derivation of a filtering equation for a non-observable semimartingale.- On the representation of functionals of a Wiener sheet by stochastic integrals.- The maximum principle for optimal control of diffusions with partial information.- Explicit solution of a consumption/investment problem.- On the asymptotic behavior of some optimal estimates of parameters of nonlinear regression functions.- On the -optimal control of a stochastic integral equation with an unknown parameter.- Some properties of value functions for controlled diffusion processes.- Stochastic control with state constraints and non-linear elliptic equations with infinite boundary conditions.- On the weak convergence of controlled semimartingales.- Estimation of parameters and control of systems with unknown parameters.- On recursive approximations with error bounds in nonlinear filtering.- On approximations to discrete-time stochastic control problems.- On lexicographical optimality criteria in controlled Markov chains.- Canonical correlations, Hankel operators and Markovian representations of multivariate stationary Gaussian processes.- The maximum principle in...



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